

FIG. 1

DJX-E (CBOE)

100 108 110 148 150 152 154 156 158

| |
|--------|
| 100.00 |
| 100.10 |
| 100.20 |
| 100.30 |
| 100.40 |
| 100.50 |
| 100.60 |
| 100.70 |
| 100.80 |
| 100.90 |
| 100.10 |
| 101.10 |
| 101.20 |
| 101.30 |
| 101.40 |
| 101.50 |
| 101.60 |
| 101.70 |
| 101.80 |
| 101.90 |
| 102.00 |
| 102.10 |
| 102.20 |

103

102

| Calls | Last Sale | Net | Bid | Ask | Vol | Open Int |
|-------|-----------|-----|-----|-----|-----|----------|
|-------|-----------|-----|-----|-----|-----|----------|

| | | | | | | |
|----------------------------------|------|------|------|------|----|-------|
| 02 AUG 100.0 (DJV LV-E) | 1.90 | 0.10 | 1.70 | 1.90 | 30 | 14239 |
| 02 AUG 101.0 (DJV LW-E) | 1.35 | 0.05 | 1.30 | 1.50 | 20 | 548 |
| 02 AUG 102.0 (DJV LX-E) | 1.10 | 0.05 | 0.85 | 1.05 | 4 | 2113 |
| 02 AUG 103.0 (DJV LY-E) | 0.50 | pc | 0.60 | 0.80 | 0 | 491 |

| | | | | | | |
|----------------------------------|------|------|------|------|----|-------|
| 01 AUG 100.0 (DJV XV-E) | 2.30 | pc | 2.20 | 2.40 | 0 | 25535 |
| 02 AUG 101.0 (DJV XW-E) | 2.80 | 0.05 | 2.75 | 2.95 | 1 | 226 |
| 02 AUG 102.0 (DJV XX-E) | 3.60 | 0.10 | 3.30 | 3.60 | 52 | 2134 |
| 02 AUG 103.0 (DJV XY-E) | 0 | pc | 4.00 | 4.30 | 0 | 0 |

| | | | | | | |
|-----------------------------------|------|------|------|------|---|------|
| 02 SEPT 100.0 (DJV AV-E) | 3.00 | 0.10 | 2.80 | 3.00 | 7 | 1458 |
| 02 SEPT 102.0 (DJV AX-E) | 0 | pc | 1.85 | 2.10 | 0 | 0 |
| 02 SEPT 104.0 (DJV AZ-E) | 1.30 | pc | 1.15 | 1.35 | 0 | 6911 |

| | | | | | | |
|-----------------------------------|------|------|------|------|---|-----|
| 02 SEPT 100.0 (DJV MV-E) | 3.50 | 0.10 | 3.20 | 3.50 | 6 | 338 |
| 02 SEPT 102.0 (DJV MX-E) | 0 | pc | 4.30 | 4.70 | 0 | 0 |
| 02 SEPT 104.0 (DJV MZ-E) | 5.70 | 0.10 | 5.60 | 5.90 | 5 | 61 |

FIG. 2

104

DJX-E 3 MONTH DELAYED START OPTIONS

T-010200F

166

| | Calls | Last Sale | Net | Bid | Ask | Vol | Open Int |
|-----|----------|-----------|-----|-----|-----|-----|----------|
| 170 | 02 MARCH | | | | | | |
| 172 | 02 APRIL | | | | | | |
| 174 | 02 MAY | | | | | | |
| 176 | 02 JUNE | | | | | | |
| 178 | 02 JULY | | | | | | |
| 180 | 02 AUG. | | | | | | |
| 182 | 02 SEPT. | | | | | | |
| 184 | 02 OCT | | | | | | |
| 186 | 02 NOV. | | | | | | |
| 188 | 02 DEC | | | | | | |
| 190 | 03 JAN | | | | | | |
| 192 | 03 FEB. | | | | | | |

168

| | Puts | Last Sale | Net | Bid | Ask | Vol | Open Int |
|-----|----------|-----------|-----|-----|-----|-----|----------|
| 194 | 02 MARCH | | | | | | |
| 196 | 02 APRIL | | | | | | |
| 198 | 02 MAY | | | | | | |
| 200 | 02 JUNE | | | | | | |
| 202 | 02 JULY | | | | | | |
| 204 | 02 AUG. | | | | | | |
| 206 | 02 SEPT. | | | | | | |
| 208 | 02 OCT. | | | | | | |
| 210 | 02 NOV. | | | | | | |
| 212 | 02 DEC | | | | | | |
| 214 | 03 JAN | | | | | | |
| 216 | 03 FEB | | | | | | |

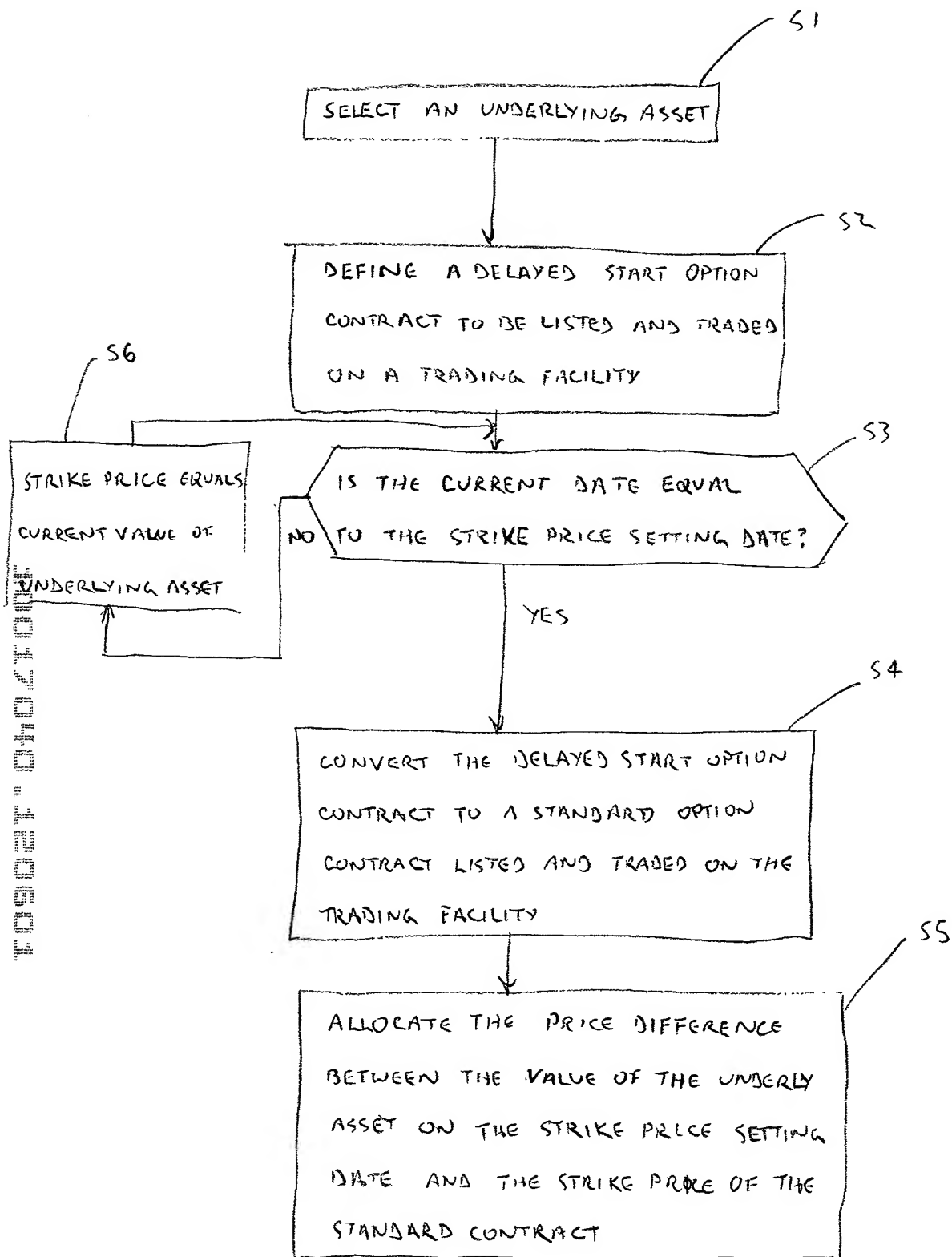


FIG. 4